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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/01/2026 TO: 19/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	2029 On 05-February-26			Bond Future	144.49	144.6531	144.4933	144.6531	1,850.00
19/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4383	5	4	5	0.00
19/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2029 On 07-May-26			Bond Future	145.61	145.7752	145.6127	145.7752	3,035.00
19/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	3793	4	4	4	0.00
19/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2029 On 06-August-26			Bond Future	148.26	148.4209	148.2556	148.4209	0.00
19/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4156	4	4	4	0.00
19/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2029 On 05-November-26			Bond Future	149.36	149.5311	149.3634	149.5311	0.00
19/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	1803	2	2	2	0.00
19/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	2029 On 04-February-27			Bond Future	151.94	152.1107	151.9406	152.1107	0.00
19/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2221	2	2	2	0.00
19/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2030 On 05-February-26			Bond Future	7.43	102.2837	102.1626	102.2837	91,247.00
19/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	6784	7	7	7	0.00
19/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2030 On 07-May-26			Bond Future	7.45	104.0806	103.9575	104.0806	81,395.00
19/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6037	6	6	6	0.00
19/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1146	1	1	1	1,000.00
19/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1688	2	2	2	0.00
19/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	239	0	0	0	1,000.00
19/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	325	0	0	0	0.00
19/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	197	0	0	0	1,000.00
19/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	1035	1	1	1	0.00
19/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	7	0	0	0	0.00
19/01/2026	2030 On 06-August-26			Bond Future	7.48	101.9351	101.8098	101.9351	48,380.00
19/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5172	5	5	5	0.00
19/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	408	0	0	0	1,000.00
19/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1275	1	1	1	1,000.00
19/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2084	2	2	2	0.00
19/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	352	0	0	0	1,000.00
19/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	590	1	1	1	0.00
19/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1241	1	1	1	0.00
19/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	66	0	0	0	0.00
19/01/2026	2030 On 05-November-26			Bond Future	7.52	103.6871	103.5599	103.6871	0.00
19/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	2804	3	3	3	0.00
19/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	359	0	0	0	0.00
19/01/2026	2030 On 04-February-27			Bond Future	7.57	101.4444	101.3153	101.4444	0.00
19/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1502	2	2	2	0.00
19/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	852	1	1	1	0.00
19/01/2026	2031 On 05-February-26			Bond Future	112.52	112.5239	112.5185	112.5239	1,156.00
19/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	772	1	1	1	0.00
19/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	13	0	0	0	0.00
19/01/2026	2031 On 07-May-26			Bond Future	114.52	114.5286	114.5232	114.5286	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	881	1	1	1	0.00
19/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	198	0	0	0	0.00
19/01/2026	2031 On 06-August-26			Bond Future	114.19	114.1925	114.1874	114.1925	842.00
19/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	828	1	1	1	0.00
19/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	451	0	0	0	0.00
19/01/2026	2031 On 05-November-26			Bond Future	116.18	116.1821	116.1772	116.1821	0.00
19/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4689	5	5	5	0.00
19/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
19/01/2026	2031 On 04-February-27			Bond Future	115.73	115.7386	115.7344	115.7386	0.00
19/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	596	1	1	1	0.00
19/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	1041	1	1	1	0.00
19/01/2026	2032 On 05-February-26			Bond Future	7.91	104.8962	104.6047	104.8962	84,128.00
19/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10174	10	10	10	0.00
19/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2032 On 07-May-26			Bond Future	7.96	102.5807	102.2840	102.5807	90,412.00
19/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	9588	10	10	10	0.00
19/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	7	0	0	0	0.00
19/01/2026	2032 On 06-August-26			Bond Future	8.00	104.4174	104.1156	104.4174	0.00
19/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9058	9	9	9	0.00
19/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	60	0	0	0	0.00
19/01/2026	2032 On 05-November-26			Bond Future	8.06	102.0550	101.7482	102.0550	0.00
19/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5072	5	5	5	0.00
19/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	434	0	0	0	0.00
19/01/2026	2032 On 04-February-27			Bond Future	8.13	103.7899	103.4782	103.7899	0.00
19/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	2675	3	3	3	0.00
19/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	1230	1	1	1	0.00
19/01/2026	2033 On 05-February-26			Bond Future	141.67	141.5821	141.6672	141.5821	2,698.00
19/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	8787	9	9	9	0.00
19/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2033 On 07-May-26			Bond Future	142.63	142.5475	142.6342	142.5475	10,791.00
19/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	7474	7	7	7	0.00
19/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2033 On 06-August-26			Bond Future	145.22	145.1346	145.2229	145.1346	0.00
19/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	10973	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2033 On 05-November-26			Bond Future	146.18	146.0847	146.1751	146.0847	0.00
19/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	8915	9	9	9	0.00
19/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2033 On 04-February-27			Bond Future	148.70	148.6051	148.6975	148.6051	0.00
19/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	5988	6	6	6	0.00
19/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2037 On 05-February-26			Bond Future	8.78	98.7137	98.3018	98.7137	88,348.00
19/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	14888	15	15	15	0.00
19/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	20481	21	20	21	0.00
19/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13220	14	13	14	1,970.00
19/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	18401	19	18	19	0.00
19/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	15759	16	16	16	0.00
19/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	11794	12	12	12	0.00
19/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	22724	23	23	23	0.00
19/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	15975	16	16	16	1,030.00
19/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	8540	9	9	9	0.00
19/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	5753	6	6	6	0.00
19/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	1	0	0	0	11,500.00
19/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
19/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
19/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
19/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2037 On 07-May-26			Bond Future	8.84	100.4480	100.0288	100.4480	128,320.00
19/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	14952	15	15	15	0.00
19/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	20481	21	20	21	0.00
19/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	12944	13	13	13	142.00
19/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2131	2	2	2	1,500.00
19/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	4649	5	5	5	1,500.00

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19/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	7904	8	8	8	0.00
19/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	128	0	0	0	1,500.00
19/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	396	0	0	0	0.00
19/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	1057	1	1	1	0.00
19/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
19/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	19	0	0	0	0.00
19/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	6	0	0	0	0.00
19/01/2026	2037 On 06-August-26			Bond Future	8.90	97.9868	97.5602	97.9868	2,539.00
19/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	16401	17	16	17	0.00
19/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14297	15	14	15	0.00
19/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11165	12	11	12	0.00
19/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	7505	8	8	8	2,541.00
19/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	220	0	0	0	2,541.00
19/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	497	0	0	0	0.00
19/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	69	0	0	0	2,541.00
19/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	28	0	0	0	0.00
19/01/2026	2037 On 05-November-26			Bond Future	8.97	99.6708	99.2371	99.6708	0.00
19/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	10428	11	10	11	0.00
19/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	11489	12	11	12	0.00
19/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8426	9	8	9	0.00
19/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	4636	5	5	5	4,490.00
19/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	706	1	1	1	4,490.00
19/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1527	1	2	1	0.00
19/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	385	0	0	0	4,490.00
19/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	488	0	0	0	0.00
19/01/2026	2037 On 04-February-27			Bond Future	9.05	97.1090	96.6683	97.1090	0.00
19/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	4658	5	5	5	0.00
19/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1780	2	2	2	0.00
19/01/2026	2038 On 05-February-26			Bond Future	154.86	155.1822	154.8596	155.1822	2,657.00
19/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	11660	12	12	12	0.00
19/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2038 On 07-May-26			Bond Future	157.62	157.9469	157.6187	157.9469	663.00
19/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13089	13	13	13	0.00
19/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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19/01/2026	2038 On 06-August-26			Bond Future	158.29	158.6211	158.2874	158.6211	0.00
19/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	13567	14	14	14	0.00
19/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2038 On 05-November-26			Bond Future	161.05	161.3854	161.0463	161.3854	0.00
19/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	14736	15	15	15	0.00
19/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2038 On 04-February-27			Bond Future	161.60	161.9478	161.6036	161.9478	0.00
19/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	7774	8	8	8	0.00
19/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2040 On 05-February-26			Bond Future	9.13	99.7464	99.2033	99.7464	73,545.00
19/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	16083	17	16	17	0.00
19/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	18024	19	18	19	475.00
19/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	25597	26	26	26	0.00
19/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	14009	15	14	15	0.00
19/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	8819	9	9	9	680.00
19/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	11471	12	11	12	0.00
19/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	4985	6	5	6	14,000.00
19/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	8070	9	8	9	0.00
19/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	376	1	0	1	13,500.00
19/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	2163	3	2	3	0.00
19/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	975	1	1	1	14,000.00
19/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	460	0	0	0	0.00
19/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	1025	1	1	1	0.00
19/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	127	0	0	0	13,500.00
19/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
19/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	6	0	0	0	0.00
19/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
19/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
19/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
19/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2040 On 07-May-26			Bond Future	9.20	101.4988	100.9462	101.4988	360.00
19/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	16528	17	17	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	21325	22	21	22	0.00
19/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	18586	19	19	19	0.00
19/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	13255	14	13	14	0.00
19/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	19644	20	20	20	0.00
19/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	16818	17	17	17	0.00
19/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	10654	11	11	11	1,460.00
19/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	7	0	0	0	1,460.00
19/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	104	0	0	0	0.00
19/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1	0	0	0	1,460.00
19/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	2	0	0	0	0.00
19/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	44	0	0	0	0.00
19/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	8	0	0	0	0.00
19/01/2026	2040 On 06-August-26			Bond Future	9.27	98.8058	98.2434	98.8058	41,362.00
19/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	18838	19	19	19	0.00
19/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	29	0	0	0	0.00
19/01/2026	2040 On 05-November-26			Bond Future	9.34	100.5038	99.9320	100.5038	0.00
19/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	12119	13	12	13	0.00
19/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	13306	14	13	14	0.00
19/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	9891	10	10	10	0.00
19/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	5641	6	6	6	2,300.00
19/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	732	1	1	1	2,300.00
19/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1550	1	2	1	0.00
19/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	422	0	0	0	2,300.00
19/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	512	0	1	0	0.00
19/01/2026	2040 On 04-February-27			Bond Future	9.42	97.7057	97.1244	97.7057	0.00
19/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	5669	6	6	6	0.00
19/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	2061	2	2	2	0.00
19/01/2026	2043 On 05-February-26			Bond Future	121.31	121.3147	121.3090	121.3147	0.00
19/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	11649	12	12	12	0.00
19/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2043 On 07-May-26			Bond Future	123.47	123.4760	123.4702	123.4760	0.00
19/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	11770	12	12	12	0.00
19/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	2043 On 06-August-26			Bond Future	122.87	122.8726	122.8671	122.8726	0.00
19/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	11989	12	12	12	0.00
19/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	2	0	0	0	0.00
19/01/2026	2043 On 05-November-26			Bond Future	125.01	125.0133	125.0081	125.0133	0.00
19/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12180	12	12	12	0.00
19/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	12	0	0	0	0.00
19/01/2026	2043 On 04-February-27			Bond Future	124.28	124.2864	124.2820	124.2864	0.00
19/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7016	7	7	7	0.00
19/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	364	0	0	0	0.00
19/01/2026	2044 On 05-February-26			Bond Future	9.35	95.6160	95.0770	95.6160	51,071.00
19/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	15924	16	16	16	0.00
19/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	15549	16	16	16	0.00
19/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	15235	16	15	16	0.00
19/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	13956	14	14	14	0.00
19/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	11638	12	12	12	9,000.00
19/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	5711	6	6	6	9,000.00
19/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	5184	6	5	6	0.00
19/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	7	0	0	0	0.00
19/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	4	0	0	0	0.00
19/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
19/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
19/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
19/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2044 On 07-May-26			Bond Future	9.41	97.2958	96.7475	97.2958	92,382.00
19/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	16809	17	17	17	0.00
19/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	5223	6	5	6	0.00
19/01/2026	2044 On 07-May-26		Call	Bond Future	922.81	1.1152	0.9228	1.1152	0.00
19/01/2026	2044 On 07-May-26		Put	Bond Future	4175.36	3.8193	4.1754	3.8193	0.00
19/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	608	1	1	1	15,000.00
19/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	14	0	0	0	0.00
19/01/2026	2044 On 06-August-26			Bond Future	9.48	94.6530	94.0948	94.6530	7,681.00
19/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	19801	20	20	20	0.00
19/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	35	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	2044 On 05-November-26			Bond Future	9.55	96.2795	95.7119	96.2795	0.00
19/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	13276	14	13	14	0.00
19/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	537	0	1	0	0.00
19/01/2026	2044 On 04-February-27			Bond Future	9.63	93.5347	92.9578	93.5347	0.00
19/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6337	7	6	7	0.00
19/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	2149	2	2	2	0.00
19/01/2026	2046 On 05-February-26			Bond Future	138.14	138.1444	138.1386	138.1444	4,439.00
19/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16489	16	16	16	0.00
19/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2046 On 07-May-26			Bond Future	138.31	138.3194	138.3135	138.3194	14,011.00
19/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	13364	13	13	13	0.00
19/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2046 On 06-August-26			Bond Future	140.82	140.8297	140.8238	140.8297	0.00
19/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18444	18	18	18	0.00
19/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2046 On 05-November-26			Bond Future	140.96	140.9634	140.9581	140.9634	0.00
19/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15478	15	15	15	0.00
19/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2046 On 04-February-27			Bond Future	143.39	143.3943	143.3895	143.3943	0.00
19/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	12299	12	12	12	0.00
19/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2050 On 05-February-26			Bond Future	138.37	138.4901	138.3670	138.4901	2,608.00
19/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	15547	16	16	16	0.00
19/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2050 On 07-May-26			Bond Future	140.83	140.9574	140.8323	140.9574	14,137.00
19/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	16762	17	17	17	0.00
19/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2050 On 06-August-26			Bond Future	140.95	141.0739	140.9468	141.0739	0.00
19/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	17677	18	18	18	0.00
19/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2050 On 05-November-26			Bond Future	143.40	143.5323	143.4032	143.5323	0.00
19/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	19563	20	20	20	0.00
19/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
19/01/2026	2050 On 04-February-27			Bond Future	143.40	143.5321	143.4017	143.5321	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	11012	11	11	11	0.00
19/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
19/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	AL37 On 05-February-26			Index Future	1261.88	1264.3410	1261.8760	1264.3410	0.00
19/01/2026	AL37 On 07-May-26			Index Future	1284.05	1286.5530	1284.0470	1286.5530	0.00
19/01/2026	AL37 On 06-August-26			Index Future	1306.80	1309.3460	1306.7990	1309.3460	0.00
19/01/2026	AL37 On 05-November-26			Index Future	1329.54	1332.1250	1329.5430	1332.1250	0.00
19/01/2026	AL37 On 04-February-27			Index Future	1352.21	1354.8230	1352.2080	1354.8230	0.00
19/01/2026	AL7T On 05-February-26			Index Future	1618.05	1624.4770	1618.0450	1624.4770	0.00
19/01/2026	AL7T On 07-May-26			Index Future	1646.47	1653.0170	1646.4740	1653.0170	0.00
19/01/2026	AL7T On 06-August-26			Index Future	1675.65	1682.3020	1675.6480	1682.3020	0.00
19/01/2026	AL7T On 05-November-26			Index Future	1704.81	1711.5700	1704.8110	1711.5700	0.00
19/01/2026	AL7T On 04-February-27			Index Future	1733.87	1740.7330	1733.8730	1740.7330	0.00
19/01/2026	ALBI On 05-February-26			Index Future	1365.19	1370.3390	1365.1890	1370.3390	79.00
19/01/2026	ALBI On 07-May-26			Index Future	1389.18	1394.4140	1389.1750	1394.4140	0.00
19/01/2026	ALBI On 06-August-26			Index Future	1413.79	1419.1180	1413.7900	1419.1180	0.00
19/01/2026	ALBI On 05-November-26			Index Future	1438.40	1443.8070	1438.3960	1443.8070	0.00
19/01/2026	ALBI On 04-February-27			Index Future	1462.92	1468.4070	1462.9160	1468.4070	0.00
19/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/01/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	ES33 On 05-February-26			Bond Future	8.91	95.7205	95.3851	95.7205	0.00
19/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12190	13	12	13	0.00
19/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
19/01/2026	ES33 On 07-May-26			Bond Future	8.99	93.6332	93.2919	93.6332	0.00
19/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12411	13	12	13	0.00
19/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
19/01/2026	ES33 On 06-August-26			Bond Future	9.07	95.3324	94.9850	95.3324	0.00
19/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13116	13	13	13	0.00
19/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
19/01/2026	ES33 On 05-November-26			Bond Future	9.16	93.2020	92.8487	93.2020	0.00
19/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7520	8	8	8	0.00
19/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
19/01/2026	ES33 On 04-February-27			Bond Future	9.27	94.8074	94.4483	94.8074	0.00
19/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1952	2	2	2	0.00
19/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
19/01/2026	ES42 On 05-February-26			Bond Future	9.56	94.2714	93.8148	94.2714	0.00
19/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	15215	16	15	16	0.00
19/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
19/01/2026	ES42 On 07-May-26			Bond Future	9.64	91.6867	91.2220	91.6867	0.00
19/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16581	17	17	17	0.00
19/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
19/01/2026	ES42 On 06-August-26			Bond Future	9.71	93.3504	92.8773	93.3504	0.00
19/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18403	19	18	19	0.00
19/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
19/01/2026	ES42 On 05-November-26			Bond Future	9.79	90.7132	90.2322	90.7132	0.00
19/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12267	13	12	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
19/01/2026	ES42 On 04-February-27			Bond Future	9.87	92.2741	91.7851	92.2741	0.00
19/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2925	3	3	3	0.00
19/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
19/01/2026	GOVI On 05-February-26			GOVI	1340.02	1345.0420	1340.0240	1345.0420	106.00
19/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1900240	195	190	195	0.00
19/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
19/01/2026	GOVI On 07-May-26			GOVI	1363.57	1368.6730	1363.5680	1368.6730	536.00
19/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1865680	192	187	192	0.00
19/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
19/01/2026	GOVI On 06-August-26			GOVI	1387.73	1392.9210	1387.7290	1392.9210	0.00
19/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1987290	204	199	204	0.00
19/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
19/01/2026	GOVI On 05-November-26			GOVI	1411.88	1417.1540	1411.8820	1417.1540	0.00
19/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1348820	140	135	140	0.00
19/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
19/01/2026	GOVI On 04-February-27			GOVI	1435.95	1441.3000	1435.9510	1441.3000	0.00
19/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	669510	72	67	72	0.00
19/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
19/01/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/01/2026	I258 On 05-February-26			Bond Future	125.43	127.1267	125.4268	127.1267	0.00
19/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	13777	15	14	15	0.00
19/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
19/01/2026	I258 On 07-May-26			Bond Future	127.66	129.3915	127.6615	129.3915	0.00
19/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	13932	16	14	16	0.00
19/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
19/01/2026	I258 On 06-August-26			Bond Future	127.13	128.8955	127.1344	128.8955	0.00
19/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	14211	16	14	16	0.00
19/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	27	0	0	0	0.00
19/01/2026	I258 On 05-November-26			Bond Future	129.35	131.1410	129.3496	131.1410	0.00
19/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	14489	16	14	16	0.00
19/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	90	0	0	0	0.00
19/01/2026	I258 On 04-February-27			Bond Future	128.70	130.5200	128.6985	130.5200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	10424	12	10	12	0.00
19/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	626	0	1	0	0.00
19/01/2026	IGOV On 05-February-26			Index Future	427.88	428.2410	427.8790	428.2410	242.00
19/01/2026	IGOV On 07-May-26			Index Future	435.50	435.8710	435.5020	435.8710	8.00
19/01/2026	IGOV On 06-August-26			Index Future	443.32	443.6970	443.3230	443.6970	0.00
19/01/2026	IGOV On 05-November-26			Index Future	451.14	451.5180	451.1410	451.5180	0.00
19/01/2026	IGOV On 04-February-27			Index Future	458.93	459.3120	458.9320	459.3120	0.00
19/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/01/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
19/01/2026	R033 On 05-February-26			Bond Future	8.06	114.3775	114.0343	114.3775	10,458.00
19/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	12825	13	13	13	0.00
19/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R033 On 07-May-26			Bond Future	8.10	111.3454	110.9962	111.3454	0.00
19/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	11774	12	12	12	0.00
19/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	66	0	0	0	0.00
19/01/2026	R033 On 06-August-26			Bond Future	8.15	113.3391	112.9838	113.3391	0.00
19/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	10923	11	11	11	0.00
19/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	393	0	0	0	0.00
19/01/2026	R033 On 05-November-26			Bond Future	8.21	110.2480	109.8869	110.2480	0.00
19/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	6842	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	1232	1	1	1	0.00
19/01/2026	R033 On 04-February-27			Bond Future	8.28	112.1216	111.7547	112.1216	0.00
19/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4422	5	4	5	0.00
19/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2598	2	3	2	0.00
19/01/2026	R035 On 05-February-26			Bond Future	8.41	107.3283	106.8814	107.3283	27,071.00
19/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	13787	14	14	14	0.00
19/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5161	6	5	6	0.00
19/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	11918	12	12	12	2,000.00
19/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	14572	15	15	15	2,000.00
19/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	21940	22	22	22	0.00
19/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	10440	11	10	11	250.00
19/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13152	14	13	14	0.00
19/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	14884	15	15	15	0.00
19/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	15759	16	16	16	0.00
19/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	678	1	1	1	0.00
19/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	2767	3	3	3	0.00
19/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	1567	2	2	2	350.00
19/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	7445	8	7	8	0.00
19/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	4504	5	5	5	0.00
19/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	2	0	0	0	350.00
19/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	128	0	0	0	0.00
19/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
19/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	436	0	0	0	16,000.00
19/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
19/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
19/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
19/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	1	0	0	0	16,000.00
19/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	26	0	0	0	0.00
19/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R035 On 07-May-26			Bond Future	8.46	104.7139	104.2591	104.7139	91,165.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	13604	14	14	14	0.00
19/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	9933	10	10	10	0.00
19/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7233	8	7	8	200.00
19/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	12829	13	13	13	0.00
19/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10201	11	10	11	0.00
19/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7125	8	7	8	250.00
19/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	7504	8	8	8	350.00
19/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	12465	13	12	13	0.00
19/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	9826	10	10	10	0.00
19/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	12569	13	13	13	0.00
19/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	2732	3	3	3	1,000.00
19/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	4773	5	5	5	0.00
19/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	833	1	1	1	1,000.00
19/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	724	1	1	1	0.00
19/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	319	0	0	0	1,000.00
19/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1917	2	2	2	0.00
19/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	11	0	0	0	200.00
19/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	49	0	0	0	250.00
19/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	130	0	0	0	0.00
19/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	11	0	0	0	250.00
19/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	43	0	0	0	350.00
19/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	113	0	0	0	0.00
19/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	9	0	0	0	350.00
19/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	48	0	0	0	200.00
19/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	125	0	0	0	0.00
19/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	5	0	0	0	0.00
19/01/2026	R035 On 06-August-26			Bond Future	8.52	106.5889	106.1261	106.5889	56.00
19/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14080	15	14	15	0.00
19/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	7375	8	7	8	0.00
19/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	9911	10	10	10	0.00
19/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	4918	5	5	5	250.00
19/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	4492	5	4	5	200.00
19/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	9453	10	9	10	0.00
19/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	6923	7	7	7	0.00
19/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1194	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	2980	3	3	3	1,000.00
19/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	5736	6	6	6	0.00
19/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	7324	8	7	8	0.00
19/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	4870	5	5	5	0.00
19/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	2653	3	3	3	350.00
19/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	761	1	1	1	350.00
19/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1478	1	1	1	0.00
19/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	391	0	0	0	350.00
19/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	597	1	1	1	1,000.00
19/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	1328	1	1	1	0.00
19/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	2573	2	3	2	0.00
19/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	434	0	0	0	200.00
19/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	845	1	1	1	0.00
19/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	229	0	0	0	200.00
19/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	205	0	0	0	250.00
19/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	386	0	0	0	250.00
19/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	751	1	1	1	0.00
19/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	34	0	0	0	0.00
19/01/2026	R035 On 05-November-26			Bond Future	8.58	103.9230	103.4525	103.9230	0.00
19/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	8570	9	9	9	0.00
19/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	7460	8	7	8	0.00
19/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5116	5	5	5	0.00
19/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	2980	3	3	3	200.00
19/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	958	1	1	1	200.00
19/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1681	2	2	2	0.00
19/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	549	0	1	0	200.00
19/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	426	0	0	0	0.00
19/01/2026	R035 On 04-February-27			Bond Future	8.66	105.6902	105.2120	105.6902	0.00
19/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	3820	4	4	4	0.00
19/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1753	2	2	2	0.00
19/01/2026	R038 On 05-February-26			Bond Future	8.90	118.9624	118.4381	118.9624	3,763.00
19/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	18153	19	18	19	0.00
19/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R038 On 07-May-26			Bond Future	8.96	115.5697	115.0363	115.5697	2,403.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	17195	18	17	18	0.00
19/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	8	0	0	0	0.00
19/01/2026	R038 On 06-August-26			Bond Future	9.03	117.6390	117.0961	117.6390	0.00
19/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	18781	19	19	19	0.00
19/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	42	0	0	0	0.00
19/01/2026	R038 On 05-November-26			Bond Future	9.10	114.1808	113.6289	114.1808	0.00
19/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	11865	12	12	12	0.00
19/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	442	0	0	0	0.00
19/01/2026	R038 On 04-February-27			Bond Future	9.18	116.1211	115.5600	116.1211	0.00
19/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5262	6	5	6	0.00
19/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	2228	2	2	2	0.00
19/01/2026	R053 On 05-February-26			Bond Future	9.15	129.6533	128.9292	129.6533	9,707.00
19/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	23595	24	24	24	0.00
19/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R053 On 07-May-26			Bond Future	9.20	126.0714	125.3347	126.0714	73,229.00
19/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	24574	25	25	25	0.00
19/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	14	0	0	0	0.00
19/01/2026	R053 On 06-August-26			Bond Future	9.25	128.3288	127.5789	128.3288	0.00
19/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	28513	29	29	29	0.00
19/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	45	0	0	0	0.00
19/01/2026	R053 On 05-November-26			Bond Future	9.31	124.6764	123.9140	124.6764	0.00
19/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	19831	21	20	21	0.00
19/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	693	1	1	1	0.00
19/01/2026	R053 On 04-February-27			Bond Future	9.37	126.7951	126.0201	126.7951	0.00
19/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	9631	10	10	10	0.00
19/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2884	3	3	3	0.00
19/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
19/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	34	0	0	0	0.00
19/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	34	0	0	0	0.00
19/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
19/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	86	0	0	0	0.00
19/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	86	0	0	0	0.00
19/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
19/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	79	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	79	0	0	0	0.00
19/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
19/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47	0	0	0	0.00
19/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47	0	0	0	0.00
19/01/2026	R202 On 05-February-26			Bond Future	292.17	292.1800	292.1668	292.1800	565.00
19/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	14347	14	14	14	0.00
19/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R202 On 07-May-26			Bond Future	297.37	297.3854	297.3722	297.3854	772.00
19/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	19822	20	20	20	0.00
19/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R202 On 06-August-26			Bond Future	297.37	297.3844	297.3717	297.3844	0.00
19/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	18512	19	19	19	0.00
19/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R202 On 05-November-26			Bond Future	302.55	302.5670	302.5548	302.5670	0.00
19/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	22095	22	22	22	0.00
19/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R202 On 04-February-27			Bond Future	302.30	302.3094	302.2989	302.3094	0.00
19/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	7569	8	8	8	0.00
19/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R209 On 05-February-26			Bond Future	8.61	86.9367	86.5474	86.9367	30,492.00
19/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	12536	13	13	13	0.00
19/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R209 On 07-May-26			Bond Future	8.66	85.3137	84.9175	85.3137	15,463.00
19/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	12753	13	13	13	0.00
19/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	5	0	0	0	0.00
19/01/2026	R209 On 06-August-26			Bond Future	8.71	86.8413	86.4381	86.8413	3,673.00
19/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	13800	14	14	14	0.00
19/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	28	0	0	0	0.00
19/01/2026	R209 On 05-November-26			Bond Future	8.77	85.1847	84.7749	85.1847	0.00
19/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	8574	9	9	9	0.00
19/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	386	0	0	0	0.00
19/01/2026	R209 On 04-February-27			Bond Future	8.85	86.6331	86.2165	86.6331	0.00
19/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	3934	4	4	4	0.00
19/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1573	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R210 On 05-February-26			Bond Future	257.93	257.9967	257.9316	257.9967	534.00
19/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4832	5	5	5	0.00
19/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R210 On 07-May-26			Bond Future	259.06	259.1275	259.0614	259.1275	918.00
19/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3661	4	4	4	0.00
19/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R210 On 06-August-26			Bond Future	263.76	263.8303	263.7632	263.8303	0.00
19/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	3923	4	4	4	0.00
19/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R210 On 05-November-26			Bond Future	264.84	264.9108	264.8437	264.9108	0.00
19/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11514	12	12	12	0.00
19/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R210 On 04-February-27			Bond Future	269.41	269.4800	269.4125	269.4800	0.00
19/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3383	3	3	3	0.00
19/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R213 On 05-February-26			Bond Future	7.68	100.5328	100.3292	100.5328	18,584.00
19/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8459	9	8	9	0.00
19/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R213 On 07-May-26			Bond Future	7.72	98.7497	98.5425	98.7497	65,316.00
19/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	7706	8	8	8	0.00
19/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	8	0	0	0	0.00
19/01/2026	R213 On 06-August-26			Bond Future	7.75	100.5180	100.3072	100.5180	0.00
19/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	6955	7	7	7	0.00
19/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	64	0	0	0	0.00
19/01/2026	R213 On 05-November-26			Bond Future	7.80	98.6983	98.4841	98.6983	0.00
19/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	3711	4	4	4	0.00
19/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	416	0	0	0	0.00
19/01/2026	R213 On 04-February-27			Bond Future	7.87	100.3772	100.1597	100.3772	0.00
19/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	1977	2	2	2	0.00
19/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	1075	1	1	1	0.00
19/01/2026	R214 On 05-February-26			Bond Future	9.16	81.8132	81.4045	81.8132	9,919.00
19/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	12629	13	13	13	0.00
19/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R214 On 07-May-26			Bond Future	9.22	79.9547	79.5389	79.9547	32,239.00
19/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	13607	14	14	14	0.00
19/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	12	0	0	0	0.00
19/01/2026	R214 On 06-August-26			Bond Future	9.28	81.3864	80.9632	81.3864	0.00
19/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15380	16	15	16	0.00
19/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	42	0	0	0	0.00
19/01/2026	R214 On 05-November-26			Bond Future	9.34	79.4910	79.0608	79.4910	0.00
19/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10198	11	10	11	0.00
19/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	488	0	0	0	0.00
19/01/2026	R214 On 04-February-27			Bond Future	9.42	80.8429	80.4055	80.8429	0.00
19/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	4893	5	5	5	0.00
19/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1879	2	2	2	0.00
19/01/2026	R248 On 05-February-26			Bond Future	9.30	99.3691	98.8337	99.3691	47,830.00
19/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	16526	17	17	17	0.00
19/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	5954	6	6	6	0.00
19/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	9676	10	10	10	0.00
19/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	1986	2	2	2	0.00
19/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	3132	4	3	4	12,500.00
19/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	8	0	0	0	1,940.00
19/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1310	2	1	2	1,940.00
19/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	5150	6	5	6	0.00
19/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	10	0	0	0	1,940.00
19/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	404	0	0	0	0.00
19/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	3667	3	4	3	0.00
19/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	70	0	0	0	0.00
19/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	4	0	0	0	0.00
19/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	208	0	0	0	0.00
19/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R248 On 07-May-26			Bond Future	9.35	96.6782	96.1333	96.6782	227,696.00
19/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	17669	18	18	18	0.00
19/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	16	0	0	0	0.00
19/01/2026	R248 On 06-August-26			Bond Future	9.41	98.4093	97.8548	98.4093	0.00
19/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	21045	22	21	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	39	0	0	0	0.00
19/01/2026	R248 On 05-November-26			Bond Future	9.48	95.6660	95.1023	95.6660	0.00
19/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	14467	15	14	15	0.00
19/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	590	1	1	1	0.00
19/01/2026	R248 On 04-February-27			Bond Future	9.55	97.2926	96.7195	97.2926	0.00
19/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	6802	7	7	7	0.00
19/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	2223	2	2	2	0.00
19/01/2026	R2R9 On 05-February-26			Bond Future	9.06	110.2156	109.7412	110.2156	0.00
19/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	96751	97	97	97	0.00
19/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R2R9 On 07-May-26			Bond Future	9.13	107.1744	106.6917	107.1744	0.00
19/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95842	96	96	96	0.00
19/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R2R9 On 06-August-26			Bond Future	9.20	109.0934	108.6021	109.0934	0.00
19/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95483	96	95	96	0.00
19/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R2R9 On 05-November-26			Bond Future	9.27	105.9923	105.4928	105.9923	0.00
19/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94523	95	95	95	0.00
19/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R2R9 On 04-February-27			Bond Future	9.35	107.7934	107.2858	107.7934	0.00
19/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5420	6	5	6	0.00
19/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1587	1	2	1	0.00
19/01/2026	R4R2 On 05-February-26			Bond Future	9.25	111.3814	110.9021	111.3814	1,937.00
19/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	97627	98	98	98	0.00
19/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R4R2 On 07-May-26			Bond Future	9.32	108.2347	107.7470	108.2347	0.00
19/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96658	97	97	97	0.00
19/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R4R2 On 06-August-26			Bond Future	9.39	110.1726	109.6762	110.1726	0.00
19/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96259	97	96	97	0.00
19/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
19/01/2026	R4R2 On 05-November-26			Bond Future	9.46	106.9640	106.4594	106.9640	0.00
19/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95237	96	95	96	0.00
19/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R4R2 On 04-February-27			Bond Future	9.54	108.7817	108.2688	108.7817	0.00
19/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6302	7	6	7	0.00
19/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1641	2	2	2	0.00
19/01/2026	RR87 On 05-February-26			Bond Future	6.92	105.2810	105.2768	105.2810	0.00
19/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	28	0	0	0	0.00
19/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	36	0	0	0	0.00
19/01/2026	RR87 On 07-May-26			Bond Future	6.83	103.0162	103.0116	103.0162	0.00
19/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	70	0	0	0	0.00
19/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	83	0	0	0	0.00
19/01/2026	RR87 On 06-August-26			Bond Future	6.58	101.1154	101.1106	101.1154	0.00
19/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	65	0	0	0	0.00
19/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	84	0	0	0	0.00
19/01/2026	RR87 On 05-November-26			Bond Future	5.64	102.8533	102.8486	102.8533	0.00
19/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	10	0	0	0	0.00
19/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	52	0	0	0	0.00
19/01/2026	RR88 On 05-February-26			Bond Future	6.93	108.5271	108.5182	108.5271	0.00
19/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	68	0	0	0	0.00
19/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	129	0	0	0	0.00
19/01/2026	RR88 On 07-May-26			Bond Future	6.90	106.2929	106.2835	106.2929	0.00
19/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	186	0	0	0	0.00
19/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	276	0	0	0	0.00
19/01/2026	RR88 On 06-August-26			Bond Future	6.85	105.2886	105.2797	105.2886	0.00
19/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	275	0	0	0	0.00
19/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	342	0	0	0	0.00
19/01/2026	RR88 On 05-November-26			Bond Future	6.80	106.5152	106.5059	106.5152	0.00
19/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	275	0	0	0	0.00
19/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	366	0	0	0	0.00
19/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00